



PTO/SB/01 (08-03)

Approved for use through 07/31/2006. OMB 0851-0032

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DECLARATION FOR UTILITY OR DESIGN PATENT APPLICATION (37 CFR 1.63)

Declaration
Submitted
With Initial
Filing

OR

Declaration
Submitted after Initial
Filing (surcharge
(37 CFR 1.16 (e))
required)

Attorney Docket Number

P-0418

First Named Inventor

J. Scott Perry

COMPLETE IF KNOWN

Application Number

10/764,126

Filing Date

January 23, 2004

Art Unit

3624

Examiner Name

I hereby declare that:

Each inventor's residence, mailing address, and citizenship are as stated below next to their name.

I believe the inventor(s) named below to be the original and first inventor(s) of the subject matter which is claimed and for which a patent is sought on the invention entitled:

PAIRED BASIS SWAP RISK AND CREDIT MITIGATION SYSTEM AND
COLLATERAL MINIMIZATION SYSTEM

(Title of the Invention)

the specification of which



is attached hereto

OR



was filed on (MM/DD/YYYY)

01/23/2004

as United States Application Number or PCT International

Application Number

10/764,126

and was amended on (MM/DD/YYYY)

(if applicable).

I hereby state that I have reviewed and understand the contents of the above identified specification, including the claims, as amended by any amendment specifically referred to above.

I acknowledge the duty to disclose information which is material to patentability as defined in 37 CFR 1.56, including for continuation-in-part applications, material information which became available between the filing date of the prior application and the national or PCT international filing date of the continuation-in-part application.

I hereby claim foreign priority benefits under 35 U.S.C. 119(a)-(d) or (f), or 365(b) of any foreign application(s) for patent, inventor's or plant breeder's rights certificate(s), or 365(a) of any PCT international application which designated at least one country other than the United States of America, listed below and have also identified below, by checking the box, any foreign application for patent, inventor's or plant breeder's rights certificate(s), or any PCT international application having a filing date before that of the application on which priority is claimed.

| Prior Foreign Application Number(s) | Country | Foreign Filing Date (MM/DD/YYYY) | Priority Not Claimed | Certified Copy Attached? | |
|--|---------|-------------------------------------|--------------------------|--------------------------|--------------------------|
| | | | | Yes | No |
| | | | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |
| | | | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |
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| | | | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |

☐ Additional foreign application numbers are listed on a supplemental priority data sheet PTO/SB/02B attached hereto.

(Page 1 of 2)

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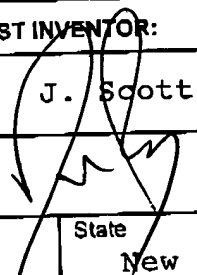
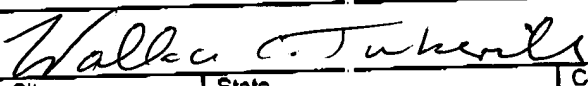
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DECLARATION — Utility or Design Patent Application

| | | | |
|---|-----------------------------|---|-------------------|
| Direct all correspondence to: <input type="checkbox"/> Customer Number: <input type="text"/> | | OR <input checked="" type="checkbox"/> Correspondence address below | |
| Name Peter D. Aufrichtig, Esq. | | | |
| Address AUFRICHTIG STEIN & AUFRICHTIG, P.C. 300 East 42nd Street, 5th Floor | | | |
| City New York | | State New York | ZIP 10017 |
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| I hereby declare that all statements made herein of my own knowledge are true and that all statements made on information and belief are believed to be true; and further that these statements were made with the knowledge that willful false statements and the like so made are punishable by fine or imprisonment, or both, under 18 U.S.C. 1001 and that such willful false statements may jeopardize the validity of the application or any patent issued thereon. | | | |
| NAME OF SOLE OR FIRST INVENTOR: | | <input type="checkbox"/> A petition has been filed for this unsigned inventor | |
| Given Name (first and middle (if any)) J. Scott | | Family Name or Surname Perry | |
| Inventor's Signature  | | Date 9/9/04 | |
| Residence: City New York | State New York | Country US | Citizenship US |
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| City New York | State New York | ZIP 10024 | Country US |
| NAME OF SECOND INVENTOR: | | <input type="checkbox"/> A petition has been filed for this unsigned inventor | |
| Given Name (first and middle (if any)) Wallace C. | | Family Name or Surname Turbeville | |
| Inventor's Signature  | | Date 9/9/04 | |
| Residence: City New York | State New York | Country US | Citizenship US |
| Mailing Address 105 Hudson Street, Apt. 10S | | | |
| City New York | State New York | ZIP 10013 | Country US |
| <input checked="" type="checkbox"/> Additional inventors or a legal representative are being named on the 1 supplemental sheet(s) PTO/SB/02A or 02LR attached hereto. | | | |

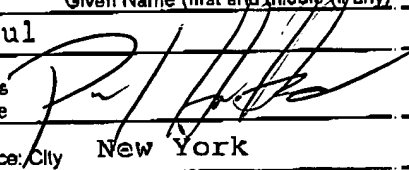
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| DECLARATION | ADDITIONAL INVENTOR(S) Supplemental Sheet |
| Page <u>1</u> of <u>1</u> | |

| | | | |
|---|----------|---|----|
| Name of Additional Joint Inventor, if any: | | <input type="checkbox"/> A petition has been filed for this unsigned inventor | |
| Given Name (first and middle (if any)) | | Family Name or Surname | |
| Paul | | Hamilton | |
| Inventor's Signature | | Date | |
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| Given Name (first and middle (if any)) | | Family Name or Surname | |
| | | | |
| Inventor's Signature | | Date | |
| | | | |
| Residence: City | | State | |
| Country | | | |
| Mailing Address | | | |
| | | | |
| Mailing Address | | | |
| | | | |
| City | | State | |
| Zip | | | |
| Country | | | |
| Name of Additional Joint Inventor, if any: | | <input type="checkbox"/> A petition has been filed for this unsigned inventor | |
| Given Name (first and middle (if any)) | | Family Name or Surname | |
| | | | |
| Inventor's Signature | | Date | |
| | | | |
| Residence: City | | State | |
| Country | | | |
| Mailing Address | | | |
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